© *The Journal of Risk and Insurance*, 2003, Vol. 70, No. 4, 797-802

INDEX
VOLUME 70 (2003)

MARCH: NUMBER 1
JUNE: NUMBER 2
SEPTEMBER: NUMBER 3
DECEMBER: NUMBER 4

ARTICLES (BY TITLE)

An Analysis of Risk, Insurance, and Actuarial Research: Citations from 1996 to 2000, L. Lee Colquitt, 70(2): 315-338.

An Analysis of the Effect of Tax Policy on Health Insurance Purchases by Risk Group, Patricia G. Ketsche, 70(4): 801-823.

An Economic Analysis of Auto Compensation Systems: Choice Experiences From New Jersey and Pennsylvania, Joan T. Schmit and Jia-Hsing Yeh, 70(4): 601-628.

An Empirical Study on the Lapse Rate: The Cointegration Approach, Weiyu Kuo, Chenghsien Tsai, and Wei-Kuang Chen, 70(3): 489-508.

Applications of Fuzzy Regression in Actuarial Analysis, Jorge de Andrés Sánchez and Antonio Terceño Gómez, 70(4): 665-699.

Asset Allocation and the Liquidity Premium for Illiquid Annuities, S. Browne, M. A. Milevsky, and T. S. Salisbury, 70(3): 509-526.

Bonus-Malus Scales in Segmented Tariffs With Stochastic Migration Between Segments, Natacha Brouhns, Montserrat Guillén, Michel Denuit, and Jean Pinquet, 70(4): 577-600.

Bootstrap Methodology in Claim Reserving, Paulo J. R. Pinheiro, João Manuel Andrade e Silva, and Maria de Lourdes Centeno, 70(4): 721-734.

Claiming Behavior in Workers' Compensation, Jeff Biddle and Karen Roberts, 70(4): 779-800.

Corporate Risks and Property Insurance: Evidence From the Peoples Republic of China, Hong Zou, Mike B. Adams, and Mike J. Buckle, 70(2): 289-314.

Determinants of International Insurers' Participation in Foreign Non-Life Markets, Yu-Luen Ma and Nat Pope, 70(2): 235-248.

Do Property-Casualty Insurance Underwriting Margins Have Unit Roots?, Scott E. Harrington and Tong Yu, 70(4): 735-753.

Equity Risk, Conversion Risk, and the Demand for Insurance, Rod Garratt and John M. Marshall, 70(3): 439-460.

Fair Valuation of a Guaranteed Life Insurance Participating Contract Embedding a Surrender Option, Anna Rita Bacinello, 70(3): 461-487.

Fixed-Reimbursement Insurance: Basic Properties and Comparative Statics, Louis Eeckhoudt, Olivier Mahul, and John Moran, 70(2): 207-218.

Flexible Spending Accounts as Insurance, James H. Cardon and Mark H. Showalter, 70(1): 43-51.

Forecasting Medical Net Discount Rates, Bradley T. Ewing, Michael J. Piette, and James E. Payne, 70(1): 85-95.

Guaranteeing Defined Contribution Pensions: The Option to Buy Back a Defined Benefit Promise, Marie-Eve Lachance, Olivia S. Mitchell, and Kent Smetters, 70(1): 1-16.

Incomplete Markets and Hyperbolic Discounting, Greg Hunter, 70(1): 97-109.

Japanese Corporate Pension Plans and the Impact on Stock Prices, Kazuo Yoshida and Yutaka Horiba, 70(2): 249-268.

Mandatory Pensions and the Intensity of Adverse Selection in Life Insurance Markets, Bertrand Villeneuve, 70(3): 527-548.

On the Distribution of Cash Flows Using Esscher Transforms, D. Vyncke, M. J. Goovaerts, A. De Schepper, R. Kaas, and J. Dhaene, 70(3): 563-575.

On the Possibility of Private Crop Insurance Market: A Spatial Statistics Approach, H. Holly Wang and Hao Zhang, 70(1): 111-124.

Optimal Loss Mitigation and Contract Design, Mary Kelly, 70(1): 53-72.

Organizational Structure and Performance: Evidence From the Nonlife Insurance Industry in Japan, Gene C. Lai and Piman Limpaphayom, 70(4): 755-777.

Ownership Structure Changes in the Insurance Industry: An Analysis of Demutualization, Krupa S. Viswanathan and J. David Cummins, 70(3): 401-437.

Personal Bias in Automobile Claims Settlement, Helen Doerpinghaus, Joan Schmit, and Jason Jia-Hsing Yeh, 70(2): 185-205.

Pure Mutual Health Insurance: Evidence From Swedish Historical Data, Lena Nekby, 70(4): 701-720.

Recent Court Decisions, 70(1): 169-176.

Recent Court Decisions, 70(2): 353-359.

Redistribution and Insurance: Mandatory Annuitizaton With Mortality Heterogeneity, Jeffrey R. Brown, 70(1): 17-41.

Reply to "Survivor Bonds: A Comment on Blake and Burrows," David Blake, 70(2): 349-351.

Semi-Parametric Specification Tests for Probability Models of the Claim Frequency in an Insurance Portfolio, Yue Fang, 70(1): 73-84.

Survivor Bonds: A Comment on Blake and Burrows, Kevin Dowd, 70(2): 339-348.

Testing for Offsetting Behavior and Adverse Recruitment Among Drivers of Airbag-Equipped Vehicles, David W. Harless and George E. Hoffer, 70(4): 629-650.

The Determinants of Intra-Industry Trade in Insurance Services, Donghui Li, Fariborz Moshirian, and Ah-Boon Sim, 70(2): 269-287.

The Economic Effects of Road Safety Improvements: An Insurance Claims Analysis, David J. Feber, Judith M. Feldmeier, and Keith J. Crocker, 70(4): 651-664.

The Impact of Insurance Prices on Decision Making Biases: An Experimental Analysis, Susan K. Laury and Melayne Morgan McInnes, 70(2): 219-233.

The Impact of the European Union Insurance Directives on Insurance Company Stocks, Cynthia J. Campbell, Lawrence Goldberg, and Anoop Rai, 70(1): 125-167.

The Relations Among Organizational and Distribution Forms and Capital and Asset Risk Structures in the Life Insurance Industry, Etti Baranoff and Thomas Sager, 70(3): 375-400.

The Value of a Life: New Evidence of the Relationship Between Changes in Occupational Fatalities and Wages of Hourly Workers, 1992 to 1999, William P. Jennings and Albert Kinderman, 70(3): 549-561.

ARTICLES (BY AUTHORS)

Adams, Mike B., see Zou, Hong.

Andrade e Silva, João Manuel, see Pinheiro, Paulo J. R.

Bacinello, Anna Rita, *Fair Valuation of a Guaranteed Life Insurance Participating Contract Embedding a Surrender Option*, 70(3): 461-487.

Baranoff, Etti, *The Relations Among Organizational and Distribution Forms and Capital and Asset Risk Structures in the Life Insurance Industry*, 70(3): 375-400.

Biddle, Jeff, *Claiming Behavior in Workers' Compensation*, 70(4): 779-800.

Blake, David, *Reply to "Survivor Bonds: A Comment on Blake and Burrows,"* 70(2): 349-351.

Brouhns, Natacha, *Bonus-Malus Scales in Segmented Tariffs With Stochastic Migration Between Segments*, 70(4): 577-599.

Brown, Jeffrey R., *Redistribution and Insurance: Mandatory Annuitizaton With Mortality Heterogeneity*, 70(1): 17-41.

Browne, S., *Asset Allocation and the Liquidity Premium for Illiquid Annuities*, 70(3): 509-526.

Buckle, Mike J., see Zou, Hong.

Campbell, Cynthia J., *The Impact of the European Union Insurance Directives on Insurance Company Stocks*, 70(1): 125-167.

Cardon, James H., *Flexible Spending Accounts as Insurance*, 70(1): 43-51.

Chen, Wei-Kuang, see Kuo, Weiyu.

Colquitt, L. Lee, *An Analysis of Risk, Insurance, and Actuarial Research: Citations from 1996 to 2000*, 70(2): 315-338.

Crocker, Keith J., see Feber, David J.

Cummins, J. David, see Viswanathan, Krupa S.

de Andrés Sánchez, Jorge, *Applications of Fuzzy Regression in Actuarial Analysis*, 70(4): 665-699.

de Lourdes Centeno, Maria, see Pinheiro, Paulo J. R.

De Schepper, A., see Vyncke, D.

Denuit, Michel, see Brouhns, Natacha.

Dhaene, J., see Vyncke, D.

Doerpinghaus, Helen, *Personal Bias in Automobile Claims Settlement*, 70(2): 185-205.

Dowd, Kevin, *Survivor Bonds: A Comment on Blake and Burrows*, 70(2): 339-348.

Eeckhoudt, Louis, *Fixed-Reimbursement Insurance: Basic Properties and Comparative Statics*, 70(2): 207-218.

Ewing, Bradley T., *Forecasting Medical Net Discount Rates*, 70(1): 85-95.

Fang, Yue, *Semi-Parametric Specification Tests for Probability Models of the Claim Frequency in an Insurance Portfolio*, 70(1): 73-84.

Feber, David J., *The Economic Effects of Road Safety Improvements: An Insurance Claims Analysis*, 70(4): 651-664.

Feldmeier, Judith M., see Feber, David J.

Gómez, Antonio Terceño, see de Andrés Sánchez, Jorge.

Garratt, Rod, *Equity Risk, Conversion Risk, and the Demand for Insurance*, 70(3): 439-460.

Goldberg, Lawrence, see Campbell, Cynthia J.

Goovaerts, M. J., see Vyncke, D.

Guillén, Montserrat, see Brouhns, Natacha.

Harless, David W., *Testing for Offsetting Behavior and Adverse Recruitment Among Drivers of Airbag-Equipped Vehicles*, 70(4): 629-650.

Harrington, Scott E., *Do Property-Casualty Insurance Underwriting Margins Have Unit Roots?*, 70(4): 735-753.

Hoffer, George E., see Harless, David W.

Horiba, Yutaka, see Yoshida, Kazuo.

Hunter, Greg, *Incomplete Markets and Hyperbolic Discounting*, 70(1): 97-109.

Jennings, William P., *The Value of a Life: New Evidence of the Relationship Between Changes in Occupational Fatalities and Wages of Hourly Workers, 1992 to 1999*, 70(3): 549-561.

Kaas, R., see Vyncke, D.

Kelly, Mary, *Optimal Loss Mitigation and Contract Design*, 70(1): 53-72.

Ketsche, Patricia G., *An Analysis of the Effect of Tax Policy on Health Insurance Purchases by Risk Group*, 70(4): 801-823.

Kinderman, Albert, see Jennings, William P.

Kuo, Weiyu, *An Empirical Study on the Lapse Rate: The Cointegration Approach*, 70(3): 489-508.

Lachance, Marie-Eve, *Guaranteeing Defined Contribution Pensions: The Option to Buy Back a Defined Benefit Promise*, 70(1): 1-16.

Lai, Gene C., *Organizational Structure and Performance: Evidence From the Nonlife Insurance Industry in Japan*, 70(4): 755-777.

Laurya, Susan K., *The Impact of Insurance Prices on Decision Making Biases: An Experimental Analysis*, 70(2): 219-233.

Li, Donghui, *The Determinants of Intra-Industry Trade in Insurance Services*, 70(2): 269-287.

Limpaphayom, Piman, see Lai, Gene C.

Ma, Yu-Luen, *Determinants of International Insurers' Participation in Foreign Non-Life Markets*, 70(2): 235-248.

Mahul, Olivier, see Eeckhoudt, Louis.

Marshall, John M., see Garratt, Rod.

McInnes, Melayne Morgan, see Laurya, Susan K.

Milevsky, M. A., see Browne, S.

Mitchell, Olivia S., see Lachance, Marie-Eve.

Moran, John, see Eeckhoudt, Louis.

Moshirian, Fariborz, see Li, Donghui.

Nekby, Lena, *Pure Mutual Health Insurance: Evidence From Swedish Historical Data*, 70(4): 701-720.

Payne, James E., see Ewing, Bradley T.

Piette, Michael J., see Ewing, Bradley T.

Pinheiro, Paulo J. R., *Bootstrap Methodology in Claim Reserving*, 70(4): 721-734.

Pinquet, Jean, see Brouhns, Natacha.

Pope, Nat, see Ma, Yu-Luen.

Rai, Anoop, see Campbell, Cynthia J.

Roberts, Karen, see Biddle, Jeff.

Sager, Thomas, see Baranoff, Etti.

Salisbury, T. S., see Browne, S.

Schmit, Joan T., *An Economic Analysis of Auto Compensation Systems: Choice Experiences From New Jersey and Pennsylvania*, 70(4): 601-628.

Schmit, Joan, see Doerpinghaus, Helen.

Showalter, Mark H., see Cardon, James H.

Sim, Ah-Boon, see Li, Donghui.

Smetters, Kent, see Lachance, Marie-Eve.

Tsai, Chenghsien, see Kuo, Weiyu.

Villeneuve, Bertrand, *Mandatory Pensions and the Intensity of Adverse Selection in Life Insurance Markets*, 70(3): 527-548.

Viswanathan, Krupa S., *Ownership Structure Changes in the Insurance Industry: An Analysis of Demutualization*, 70(3): 401-437.

Vyncke, D., *On the Distribution of Cash Flows Using Esscher Transforms*, 70(3): 563-575.

Wang, H. Holly, *On the Possibility of Private Crop Insurance Market: A Spatial Statistics Approach*, 70(1): 111-124.

Yeh, Jason Jia-Hsing, see Doerpinghaus, Helen.

Yeh, Jia-Hsing, see Schmit, Joan T.

Yoshida, Kazuo, *Japanese Corporate Pension Plans and the Impact on Stock Prices*, 70(2): 249-268.

Yu, Tong, see Harrington, Scott E.

Zhang, Hao, see Wang, H. Holly.

Zou, Hong, *Corporate Risks and Property Insurance: Evidence From the Peoples Republic of China*, 70(2): 289-314.

BOOK REVIEWS (BY AUTHOR)

Bhat, Vasanthakumar N., *Medical Malpractice: A Comprehensive Analysis*, reviewed by Charles P. Hall, 70(2): 367-372.

Chance, Don M., *An Introduction to Derivatives and Risk Management*, reviewed by Kevin C. Ahlgrim, 70(1): 177-179.

Coyle, Brian, *Framework for Credit Risk Management*, reviewed by Maurizio Pompella, 70(1): 182-183.

Holzmann, Robert, and Joseph E. Stiglitz, *New Ideas about Old Age Security*, reviewed by Tong Yu, 70(2): 372-374.

Hood, Christopher, Henry Rothstein, and Robert Baldwin, *The Government of Risk—Understanding Risk Regulation Regimes*, reviewed by Patricia Born, 70(2): 364-367.

Kaas, Rob, Marc Goovaerts, Jan Dhaene, and Michel Denuit, *Modern Actuarial Risk Theory (Modern ART)*, reviewed by Patrick Brockett, 70(2): 361-362.

King, Jack L., *Operational Risk*, reviewed by James Kallman, 70(1): 179-180.

Reynaud, Emmanuel, *Social Dialogue and Pension Reform*, reviewed by William L. Ferguson, 70(1): 180-182.

Slovic, Paul, *The Perception of Risk*, reviewed by J. Francois Outreville, 70(2): 362-364.